

MACKENZIE CORE PLUS GLOBAL FIXED INCOME ETF

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	100.7
<i>Bonds</i>	93.4
<i>Long bond futures*</i>	7.1
<i>Short bond futures*</i>	0.2
<i>Purchased options**</i>	0.0
Other assets (liabilities)	2.2
Equities	0.7
Purchased currency options [†]	0.0
Written currency options [†]	(0.0)
Cash and short-term investments	(3.6)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	44.2
Canada	32.8
Other	6.3
Germany	4.4
Mexico	4.0
Other assets (liabilities)	2.2
Brazil	2.1
United Kingdom	2.1
Bahamas	1.4
China	1.1
Panama	0.8
Norway	0.8
Chile	0.7
Luxembourg	0.7
Cash and short-term investments	(3.6)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	44.1
Foreign government bonds	42.5
Federal bonds	7.4
Term loans	6.0
Other assets (liabilities)	2.2
Provincial bonds	0.5
Other	0.2
Communication services	0.2
Utilities	0.2
Energy	0.2
Financials	0.1
Cash and short-term investments	(3.6)

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	101.8
Brazilian real	1.9
New Zealand dollar	0.8
Other	(0.8)
Japanese yen	(1.0)
Euro	(1.2)
Norwegian krone	(1.5)

* Notional values represent 7.1% of NAV for long bond futures and -97.9% of NAV for short bond futures.

** Notional values represent 2.7% of NAV for purchased options.

† Notional values represent 23.3% of NAV for purchased currency options and -19.2% of NAV for written currency options.

The effective allocation shows the portfolio, regional, sector or net currency exposure of the ETF calculated by combining its direct and indirect investments.



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MACKENZIE CORE PLUS GLOBAL FIXED INCOME ETF

Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Government of Canada 1.75% 12-01-2053	5.1
United States Treasury 0.13% 01-15-2032 Inflation Indexed	5.0
United States Treasury 0.50% 04-15-2024 Inflation Indexed	4.7
Cash and short-term investments	4.4
United States Treasury 0.13% 02-15-2052 Inflation Indexed	4.0
United States Treasury 0.13% 04-15-2027 Inflation Indexed	3.8
United States Treasury 0.13% 01-15-2023 Inflation Indexed	3.1
Mackenzie Emerging Markets Local Currency Bond Index ETF	2.4
Government of Germany 0% 08-15-2052	1.9
United States Treasury 0.13% 02-15-2051 Inflation Indexed	1.9
Government of Mexico 8.00% 11-07-2047	1.5
Mackenzie Global Sustainable Bond ETF	1.4
Deutsche Bundesrepublik 0.10% 04-15-2046 Inflation Indexed	1.2
Government of Brazil 10.00% 01-01-2031	1.2
Government of Mexico 7.75% 05-29-2031	1.0
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	1.0
City of Oslo F/R 05-06-2026	0.8
AES Panama Generation Holdings SRL 4.38% 05-31-2030 Callable 2030	0.7
Government of Bahamas 5.75% 01-16-2024	0.7
United States Treasury 0.25% 02-15-2050 Inflation Indexed	0.7
Microsoft Corp. 2.53% 06-01-2050	0.7
Government of Brazil 10.00% 01-01-2029	0.7
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	0.7
H&R Real Estate Investment Trust 2.63% 02-19-2027	0.6
Petroleos Mexicanos 5.95% 01-28-2031	0.6
Top long positions as a percentage of total net asset value	49.8

TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
U.S. 5-Year Note Futures	(0.0)
Currency Put Option JPY/USD 07-06-2022 Strike \$131.50	(0.0)
Currency Put Option BRL/USD 08-05-2022 Strike \$4.60	(0.0)
Euro-Schatz Futures	0.0
Euro BTP Futures	0.0
Japan 10-Year Government Bond Futures	0.1
Euro-Bobl Futures	0.1
Top short positions as a percentage of total net asset value	0.2
Total net asset value of the ETF	\$134.4 million

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or www.sedar.com.

The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the ETF. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.



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